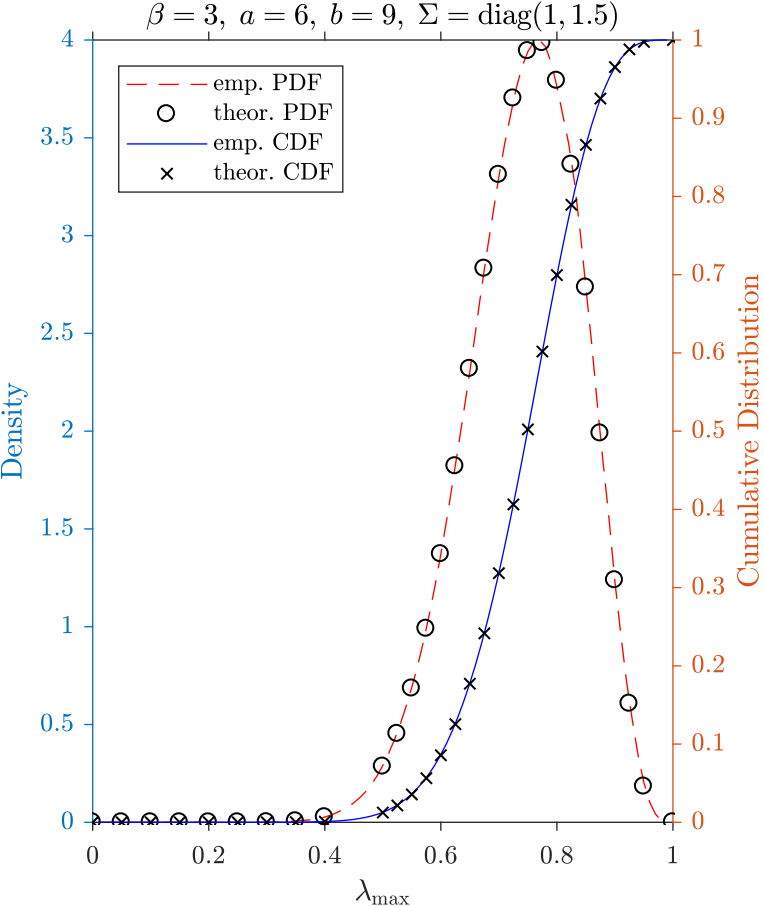
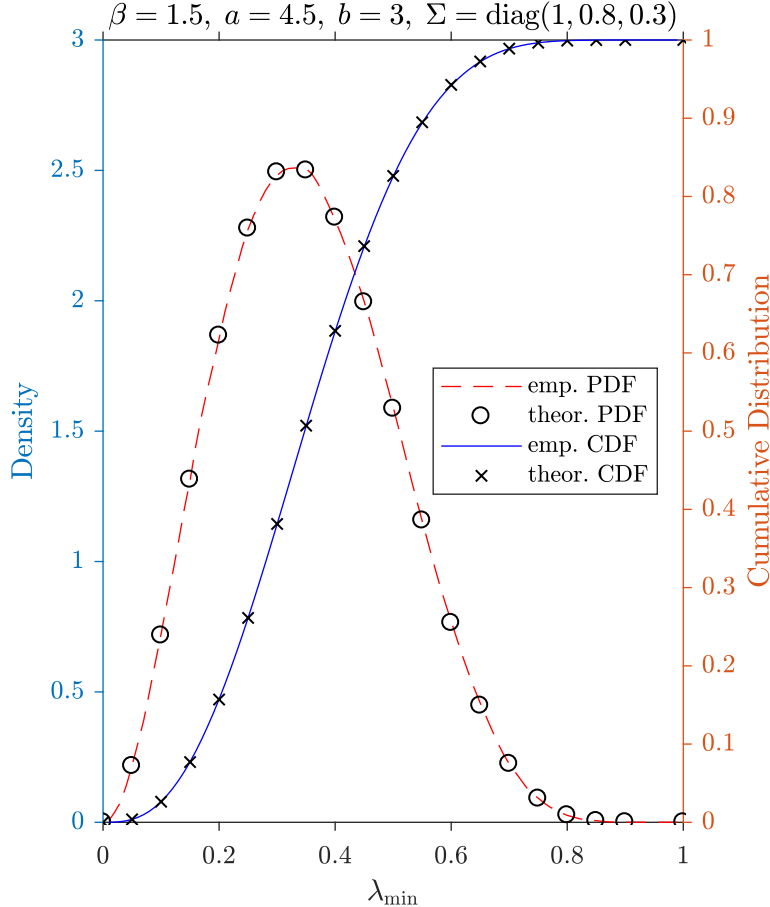

$\beta = 3,\ a = 6,\ b = 9,\ \Sigma = \mathrm{diag}(1, 1.5)$
emp. PDF
theor. PDF
emp. CDF
theor. CDF
Density
Cumulative Distribution
$\lambda_{\max}$
0
0.5
1
1.5
2
2.5
3
3.5
4
0.1
0.2
0.3
0.4
0.5
0.6
0.7
0.8
0.9


$\beta = 1.5,\ a = 4.5,\ b = 3,\ \Sigma = \mathrm{diag}(1, 0.8, 0.3)$
emp. PDF
theor. PDF
emp. CDF
theor. CDF
Density
Cumulative Distribution
$\lambda_{\min}$
0
0.5
1
1.5
2
2.5
3
0.1
0.2
0.3
0.4
0.5
0.6
0.7
0.8
0.9